

Loan Stats at a Glance – 3/28/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.20%	7.20%	6.78%	6.51%
\$201M - \$350M	6.96%	6.96%	5.86%	6.29%
\$351M - \$500M	6.35%	6.35%	6.02%	6.21%
\$501M+	5.92%	6.17%	5.10%	5.45%
Middle market ($\leq$ \$50M)	7.32%	7.32%	6.30%	6.74%
Large corporate ($>$ \$50M)	6.12%	6.31%	5.41%	5.71%
Large corporate single-B ($>$ \$50M)	6.63%	6.73%	5.50%	5.81%
Middle Market Credit Stats				
Sr/EBITDA	4.4	4.9	5.8	5.0
Debt/EBITDA	4.9	4.9	6.1	5.0
Middle Market Index Data				
Monthly Returns	0.76%	0.55%	0.31%	0.87%
Average Bid	92.25	92.16	96.21	96.63

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